

UNITED STATES BANKRUPTCY COURT
SOUTHERN DISTRICT OF NEW YORK

In re	x
LEHMAN BROTHERS HOLDINGS INC., <i>et al.</i>	:
Debtors.	:
	Chapter 11 Case No.
	:
	08-13555 (JMP)
	:
	(Jointly Administered)
	x

**NOTICE OF INTENT TO PARTICIPATE IN
DISCOVERY RELATED TO PLAN CONFIRMATION**

NOTICE IS HEREBY GIVEN that Citigroup Inc. and its affiliates Citibank N.A., Citigroup Global Markets Ltd., Citigroup Financial Products Inc., Citi Swapco Inc., Citigroup Energy Inc., Citi Mortgage Inc., Citigroup Global Markets Inc., and Citibank, A.S. (collectively, “Citi”), represented by Paul, Weiss, Rifkind, Wharton & Garrison LLP, have filed Claim Numbers 29883, 29882, 29881, 29880, 29879, 29878, 29877, 29876, 29875, 29874, 29873, 29637, 17937, 17936, 17934, 17933, 17932, 17931, 17926, 17925, 17924, 17899, 17918 and 17915 against Lehman Brothers Holdings Inc., Lehman Brothers Special Financing Inc, Lehman Brothers Commodity Services Inc., Lehman Brothers Commercial Corporation, Lehman Commercial Paper Inc., and Lehman Brothers Derivative Products Inc. on or before September 22, 2009 in an aggregate amount (excluding guarantee claims) exceeding \$2 billion¹ and are parties in interest in the confirmation of a plan in the above-captioned chapter 11 cases (the “Chapter 11 Cases”).

ACCORDINGLY, PLEASE TAKE FURTHER NOTICE that, subject to any objections by the Debtors or the Statutory Committee of Unsecured Creditors appointed in the Chapter 11 Cases and/or any limitations imposed by the Court, Citi and their counsel intend to participate in Plan Discovery, as defined in the Order Establishing Procedures in Connection with Discovery Related to Plan Confirmation and Other Issues, entered by the Court on April 14, 2011 (“Discovery Procedures Order”) [Docket No. 16003].

(continued on next page)

¹ The aggregate amount of Citi’s claims stated above is not intended to be a full accounting of all claims Citi has asserted against the debtors in these Chapter 11 Cases and excludes certain contingent and/or unliquidated claims as well as claims related to Lehman Programs Securities that Citi filed either on its own behalf or on behalf of its customers.

Dated: April 28, 2011

PAUL, WEISS, RIFKIND, WHARTON & GARRISON
LLP

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[NOT APPLICABLE]

Designation of Contact(s) to Receive Any Notice(s) Required Under the Order (address, phone and email):

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Group that Participant elects to join (pursuant to Paragraph 3(b) of the Order):

Group 3(b)(v): Creditors of the derivative entity debtors, including Lehman Brothers Special Financing Inc., Lehman Brothers OTC Derivatives Inc., Lehman Brothers Derivative Products Inc., Lehman Brothers Financial Products Inc., and Lehman Brothers Commercial Corp.²

² Citi holds claims against Lehman entities that are represented by other Groups, and the selection of Group 3(b)(v) shall not restrict Citi's rights with respect to any Plan Issues. *See e.g.*, Discovery Procedures Order, at ¶ 3(b).